

THE NONLINEAR STOCHASTIC SCHRÖDINGER EQUATION VIA STOCHASTIC STRICHARTZ ESTIMATES

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ABSTRACT. We consider the stochastic NLS with nonlinear Stratonovic noise in $L^2(\mathbb{R}^d)$ and prove local existence and uniqueness of a mild solution for subcritical and critical nonlinearities. The proof is based on deterministic and stochastic Strichartz estimates. In the subcritical case with linear multiplicative noise, we prove that the solution is global. In particular, we relax the condition for the regularity of the noise from Barbu, Röckner and Zhang (Stochastic Nonlinear Schrödinger Equations with Linear Multiplicative Noise: Rescaling Approach. Journal of Nonlinear Science 24(3):383-409,2014).

Mathematics Subject Classification (2010): 35Q41, 35R60, 60H15, 60H30

Keywords: Nonlinear Schrödinger equation, Stratonovich Noise, Stochastic Strichartz estimates

1. INTRODUCTION

This article studies the following stochastic nonlinear Schrödinger equation

$$\begin{cases} du(t) = \left(i\Delta u(t) - i\lambda |u(t)|^{\alpha-1}u(t) - \frac{1}{2} \sum_{m=1}^{\infty} |e_m|^2 |u(t)|^{2(\gamma-1)}u(t) \right) dt \\ \quad - i \sum_{m=1}^{\infty} e_m |u(t)|^{\gamma-1}u(t) d\beta_m(t), \\ u(0) = u_0, \end{cases} \quad (1.1)$$

in $L^2(\mathbb{R}^d)$ with $\lambda \in \{-1, 1\}$, $\alpha \in (1, 1 + \frac{4}{d}]$, $\gamma \in [1, 1 + \frac{2}{d}]$, $(e_m)_{m \in \mathbb{N}} \subset L^\infty(\mathbb{R}^d)$ and independent Brownian motions $(\beta_m)_{m \in \mathbb{N}}$. The nonlinear Schrödinger equation can be seen as a model for nonlinear dispersive equation and enjoys physical significance in the description of nonlinear wave phenomena. In some situations, there is a random potential in the equation, which can be modeled by multiplicative Stratonovich noise. In [BCI⁺94], the equation (1.1) appears with parameters $d = 2$, $\alpha = 3$ and $\gamma = 1$, in the context of Scheibe aggregates with thermal fluctuations.

In the literature, wellposedness of the NLS in \mathbb{R}^d with linear multiplicative noise was studied by de Bouard and Debussche in [dBD99], [dBD03] followed by a series of papers concerning blow-up behavior and numerical studies (see [dBD02], [dBD⁺05], [DDM02], [DBD06]) and by Barbu, Röckner and Zhang in [BRZ14b], [BRZ16] and [BRZ14a]. In [BM13], Brzeźniak and Millet derived a new estimate for the stochastic convolution associated to the Schrödinger group. In contrast to [dBD99], where the authors work directly with the dispersive estimate of the Schrödinger group, the estimate from [BM13] is based on the deterministic Strichartz estimate. This allowed to prove global wellposedness for the NLS with nonlinear

Stratonovich noise on compact, two dimensional manifolds, where the dispersive estimate is not valid and has to be replaced by localized version, see [BGT04].

In this article, we want to use the stochastic Strichartz estimate by Brzeźniak and Millet in order to solve the stochastic NLS in $L^2(\mathbb{R}^d)$ by a fixed point argument. This leads to the following results.

Theorem 1.1. *Let $u_0 \in L^2(\mathbb{R}^d)$, $\lambda \in \{-1, 1\}$, $(\beta_m)_{m \in \mathbb{N}}$ be a sequence of independent Brownian motions and $(e_m)_{m \in \mathbb{N}} \subset L^\infty(\mathbb{R}^d)$ with*

$$\sum_{m=1}^{\infty} \|e_m\|_{L^\infty}^2 < \infty. \quad (1.2)$$

Then, the following assertions hold:

- a) *Let $\alpha \in (1, 1 + \frac{4}{d}]$ and $\gamma \in [1, 1 + \frac{2}{d}]$. Then, there is a unique local mild solution of (1.1) in $L^2(\mathbb{R}^d)$.*
- b) *Let $\alpha \in (1, 1 + \frac{4}{d})$ and $\gamma = 1$. Then, the solution from a) is global.*

We remark that the choice of the correction term is natural in the sense, that we have

$$-i \sum_{m=1}^{\infty} e_m |u(t)|^{\gamma-1} u(t) \circ d\beta_m(t) = -i \sum_{m=1}^{\infty} e_m |u(t)|^{\gamma-1} u(t) d\beta_m(t) - \frac{1}{2} \sum_{m=1}^{\infty} e_m^2 |u(t)|^{2(\gamma-1)} u(t) dt$$

and therefore, (1.1) is a stochastic NLS with Stratonovich noise for conservative noise, i.e. real valued coefficients e_m .

We would like to compare our approach, assumptions and results to the articles [dBD99] by de Bouard and Debussche and [BRZ14b] by Barbu, Röckner and Zhang. One motivation for this article was to get a unique global solution to (1.1) in the linear case $\gamma = 1$ as in [dBD99] and [BRZ14b], but under more convenient assumptions on the parameters α and e_m , $m \in \mathbb{N}$. The assumptions in [dBD99] correspond to the square function estimate

$$\left\| \left(\sum_{m=1}^{\infty} |e_m|^2 \right)^{\frac{1}{2}} \right\|_{L^2(\mathbb{R}^d) \cap L^{2+\delta}(\mathbb{R}^d)} < \infty \quad (1.3)$$

for some $\delta > 2(d-1)$ and they need a restriction of the range of admissible exponents to $\alpha \in (1, 1 + \frac{2}{d-1})$ for $d \geq 3$. To avoid such a restriction, Barbu, Röckner and Zhang use a different approach to problem (1.1) in [BRZ14b]. Via the scaling transformation $u = e^{-W} y$, they reduce (1.1) to a non-autonomous nonlinear Schrödinger equation with random coefficients, but without a stochastic integral.

Generally speaking, the main advantage of this approach is the fact that the equation can be solved pathwise, which allows to use known deterministic theory (see for example [Caz03], [LP14]) effectively. On the other hand, it is restricted to special situations. We note that the transformation only works for linear multiplicative noise. Moreover, the theory of Strichartz estimates for non-autonomous operators of the form

$$A(s) := i(\Delta + b(s) \cdot \nabla + c(s)) \quad (1.4)$$

is less developed than the theory for $i\Delta$. On \mathbb{R}^d , one can use results [Doi96] and [MMT08]. But a transfer of this method from \mathbb{R}^d to a compact riemannian manifold M to prove similar results as in [BM13] has not been done so far. Moreover, the deterministic Strichartz

estimates for (1.4) need regular coefficients, which leads to the assumption

$$\sum_{m=1}^{\infty} \|e_m\|_{C_b^2}^2 < \infty, \quad (1.5)$$

and to the decay condition

$$\lim_{|\xi| \rightarrow \infty} \eta(\xi) (|e_m(\xi)| + |\nabla e_m(\xi)| + |\Delta e_m(\xi)|) = 0 \quad (1.6)$$

with

$$\eta(\xi) := \begin{cases} 1 + |\xi|^2, & d \neq 2, \\ (1 + |\xi|^2)(\log(2 + |\xi|^2))^2, & d = 2. \end{cases}$$

Assuming (1.5) and (1.6), Barbu, Röckner and Zhang prove global wellposedness of (1.1) for $\alpha \in (1, 1 + \frac{4}{d})$, $\gamma = 1$, and local wellposedness for $\alpha = 1 + \frac{4}{d}$, $\gamma = 1$, see [BRZ14b], Theorem 2.2 and Corollary 5.2. In view of our assumption (1.2), we are able to enlarge the class of admissible noises remarkably. The other contribution of the present article is the extension of the local wellposedness result to nonlinear noise, i.e. $\gamma \neq 1$. This is possible, since the stochastic Strichartz estimate by Brzezniak and Millet, which reads

$$\mathbb{E} \left\| \int_0^\cdot U(\cdot - s) \Phi(s) d\beta(s) \right\|_{L^q(0,T;L^p)}^r \lesssim \mathbb{E} \|\Phi\|_{L^2(0,T;L^2)}^r$$

in a simplified form (see Proposition 2.3 for the details), shows that the stochastic convolution improves integrability in time and space from 2 to $q > 2$ and $p > 2$, respectively. Global existence of the solution in the nonlinear case seems to be a more challenging task, since the method from the linear noise cannot be transferred.

Let us briefly sketch the content of the present article. In the next section, we fix the notations and assumptions, introduce the solution concept and recall the deterministic and stochastic Strichartz estimates. In the third paragraph, we prove local wellposedness of (1.1) and treat the cases $\gamma = 1$ and $\gamma \neq 1$ at once. To this end, we solve the slightly more general problem

$$\begin{cases} du_n(t) = (i\Delta u_n(t) - i\varphi_n(u_n, t)|u_n(t)|^{\alpha-1}u_n(t)) dt \\ \quad - \frac{1}{2} \sum_{m=1}^{\infty} [|e_m|^2 \varphi_n(u_n, t)|u_n(t)|^{2(\gamma-1)}u_n(t) + B_m^* B_m u_n(t)] dt \\ \quad - i \sum_{m=1}^{\infty} [\varphi_n(u_n, t)e_m|u_n(t)|^{\gamma-1}u_n(t) + B_m u_n(t)] d\beta_m(t), \\ u(0) = u_0, \end{cases} \quad (1.7)$$

where the noise term and the Stratonovich term are split into a nonlinear part and a linear one with general bounded operators B_m on $L^2(\mathbb{R}^d)$. Moreover, we introduce a truncation function $\varphi_n(u_n, t) = \theta_n(Z_t(u_n))$ for a process

$$Z_t(u_n) := \|u_n\|_{L^q(0,t;L^{\alpha+1})} + \|u_n\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \quad (1.8)$$

and $\theta_n : [0, \infty) \rightarrow [0, 1]$ with $\theta_n(x) = 1$ for $x \in [0, n]$ and $\theta_n(x) = 0$ for $x \geq 2n$. In (1.8), q and \tilde{q} are chosen such that $(\alpha + 1, q)$ and $(2\gamma, \tilde{q})$ are Strichartz pairs. In order to construct a solution

of (1.7), we use a fixed point argument in the natural space $L^q(\Omega, E_T)$, where

$$E_T := \begin{cases} L^q(0, T; L^{\alpha+1}(\mathbb{R}^d)) \cap C([0, T], L^2(\mathbb{R}^d)), & \alpha + 1 \geq 2\gamma, \\ L^{\tilde{q}}(0, T; L^{2\gamma}(\mathbb{R}^d)) \cap C([0, T], L^2(\mathbb{R}^d)), & \alpha + 1 < 2\gamma, \end{cases}$$

depends on the dominant nonlinearity in (1.7). The truncation replaces the restriction to balls in E_T , which is used in the deterministic setting, and permits the pathwise application of the deterministic Strichartz estimates. Since the solution of (1.7) also solves the untruncated problem up to the stopping time

$$\tau_n := \inf \{t \geq 0 : Z_t(u_n) \geq n\} \wedge T, \quad (1.9)$$

this yields a local solution u to (1.1) up to time $\tau_\infty := \sup_{n \in \mathbb{N}} \tau_n$. The uniqueness of the solution to (1.1) can be reduced to the uniqueness of (1.7).

In the critical setting, i.e. $\alpha = 1 + \frac{4}{d}$ or $\gamma = 1 + \frac{2}{d}$, a similar argument yields a local solution. Note, that in this case, we use the truncation φ_ν for a small $\nu \in (0, 1)$ instead of φ_n for a large $n \in \mathbb{N}$.

The definition of the existence times in (1.9) shows, that uniform bounds on the norms in (1.8) imply global existence. This is not convenient, since one would prefer a blow-up criterium including the L^2 -norm, which can be controlled by the Hamiltonian structure of the NLS. But at least for linear noise, de Bouard and Debussche developed a strategy to get

$$\sup_{n \in \mathbb{N}} \mathbb{E} \left[\|u_n\|_{L^q(0, T; L^{\alpha+1})} \right] \leq C_T,$$

see [dBD99], Corollary 4.1. In the fourth section, we adapt this proof to our situation in order to prove global wellposedness for $\alpha \in (1, 1 + \frac{4}{d})$ and $\gamma = 1$.

2. SETTING AND STRICHARTZ ESTIMATES

In this section, we introduce some notations, assumptions and solution concepts and recall deterministic and stochastic Strichartz estimates, which will be used to construct the local solution.

Assumption 2.1. We assume the following:

- i) We fix $d \in \mathbb{N}$ and $T > 0$. Moreover, let $u_0 \in L^2(\mathbb{R}^d)$, $\lambda \in \{-1, 1\}$. We denote the Schrödinger group, i.e. the C_0 -group of unitary operators generated by $i\Delta$, by $(U(t))_{t \in \mathbb{R}}$.
- ii) Let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space, Y be a separable Hilbert space with ONB $(f_m)_{m \in \mathbb{N}}$ and W a cylindrical Wiener process in Y adapted to a filtration \mathbb{F} satisfying the usual conditions.
- iii) Let $(e_m)_{m \in \mathbb{N}} \subset L^\infty(\mathbb{R}^d)$ and $(B_m)_{m \in \mathbb{N}} \subset \mathcal{L}(L^2(\mathbb{R}^d))$ with

$$\sum_{m=1}^{\infty} \|e_m\|_{L^\infty}^2 < \infty, \quad \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 < \infty$$

and define the linear bounded operators $B_1, B_2 : L^2(\mathbb{R}^d) \rightarrow \text{HS}(Y, L^2(\mathbb{R}^d))$ by

$$B_1(u)f_m := e_m u, \quad B_2(u)f_m := B_m u, \quad u \in L^2(\mathbb{R}^d), \quad m \in \mathbb{N}.$$

For presentation purposes, we used in the introduction that the process

$$W = \sum_{m=1}^{\infty} f_m \beta_m$$

with a sequence $(\beta_m)_{m \in \mathbb{N}}$ of independent Brownian motions is a cylindrical Wiener process in Y , see [DPZ14], Proposition 4.7. In the proof of Theorem 1.1, we want to avoid to treat the cases of linear noise, i.e. $\gamma = 1$, and nonlinear noise, i.e. $\gamma \neq 1$, separately. Therefore, we study the slight generalization of (1.1) given by

$$\begin{cases} du(t) = [i\Delta u(t) - i\lambda|u(t)|^{\alpha-1}u(t) + \mu_1(|u(t)|^{2(\gamma-1)}u(t)) + \mu_2(u(t))] dt \\ \quad - i[B_1(|u(t)|^{\gamma-1}u(t)) + B_2u(t)] dW(t), \\ u(0) = u_0, \end{cases} \quad (2.1)$$

where

$$\mu_1 := -\frac{1}{2} \sum_{m=1}^{\infty} |e_m|^2, \quad \mu_2 := -\frac{1}{2} \sum_{m=1}^{\infty} B_m^* B_m.$$

Since we look for mild solutions of (2.1), we reformulate the equation in the form

$$\begin{aligned} u(t) = & U(t)u_0 + \int_0^t U(t-s) [-i\lambda|u(s)|^{\alpha-1}u(s) + \mu_1(|u(s)|^{2(\gamma-1)}u(s)) + \mu_2(u(s))] ds \\ & - i \int_0^t U(t-s) [B_1(|u(s)|^{\gamma-1}u(s)) + B_2u(s)] dW(s) \end{aligned} \quad (2.2)$$

In the following two Propositions, we introduce the main tool to apply a fixed argument to solve (2.2), namely the Strichartz estimates.

Proposition 2.2 (Deterministic Strichartz Estimates). *Let $r_j, q_j \in [2, \infty]$, $j = 1, 2$, with*

$$\frac{2}{q_j} + \frac{d}{r_j} = \frac{d}{2}, \quad (q_j, r_j, d) \neq (2, \infty, 2).$$

Let $x \in L^2(\mathbb{R}^d)$, $J \subset \mathbb{R}$ an interval with $0 \in J$ and $f \in L^{q'_2}(J, L^{r'_2}(\mathbb{R}^d))$. Then, there is a constant $C > 0$ independent of J, f and x with

- a) $\|U(\cdot)x\|_{L^{q_1}(J, L^{r_1})} \leq C\|x\|_{L^2},$
- b) $\|\int_0^\cdot U(\cdot-s)f(s)ds\|_{L^{q_1}(J, L^{r_1})} \leq C\|f\|_{L^{q'_2}(J, L^{r'_2})}.$

Furthermore, $U(\cdot)x$ and $\int_0^\cdot U(\cdot-s)f(s)ds$ are elements of $C_b(J, L^2(\mathbb{R}^d))$ and we have

- c) $\|U(\cdot)x\|_{C_b(J, L^2)} \leq C\|x\|_{L^2},$
- d) $\|\int_0^\cdot U(\cdot-s)f(s)ds\|_{C_b(J, L^2)} \leq C\|f\|_{L^{q'_2}(J, L^{r'_2})}.$

Proof. These estimates are well known, see for example [Caz03], Theorem 2.3.3. □

The estimates from Proposition 2.2 can be used to deal with the free evolution and the deterministic convolution in (2.2). Furthermore, we need an estimate of the stochastic convolution. In order to apply Banach's fixed point Theorem iteratively, we have to deal with initial times $T_0 \geq 0$. We denote the shifted filtration $(\mathcal{F}_{t+T_0})_{t \geq 0}$ by \mathbb{F}^{T_0} . The process given by

$$W^{T_0}(t) := W(T_0 + t) - W(T_0), \quad t \geq 0,$$

is a cylindrical Wiener process with respect to \mathbb{F}^{T_0} . For $T_1 > 0$ and a \mathbb{F}^{T_0} -predictable process $\Phi \in L^r(\Omega, L^2(0, T_1; \text{HS}(Y, L^2(\mathbb{R}^d))))$, we define

$$J_{[0, T_1]}^{T_0} \Phi(t) := \int_0^t U(t-s) \Phi(s) dW^{T_0}(s), \quad t \in [0, T_1], \quad (2.3)$$

by the stochastic integration theory in the Hilbert space $L^2(\mathbb{R}^d)$, see [DPZ14], chapter 4. Note that for an \mathbb{F} -predictable process Φ , we have

$$\int_0^t U(t-s) \Phi(T_0+s) dW^{T_0}(s) = \int_{T_0}^{T_0+t} U((T_0+t)-s) \Phi(s) dW(s) \quad (2.4)$$

almost surely for all t . Since we are also interested in Strichartz estimates, we need a definition of the right hand side of (2.3) in $L^q(0, T; L^p(\mathbb{R}^d))$ -spaces for $q, p > 2$. This can be done by the theory of stochastic integration in martingale type 2 spaces, see [Brz97] and the references therein or in UMD spaces, see [vNVW07]. The tool to estimate the stochastic convolution (2.3) is the following result due to Brzeźniak and Millet, [BM13].

Proposition 2.3 (Stochastic Strichartz Estimates). *Let $T_1 > 0$, $p \in (1, \infty)$ and $q, r \in [2, \infty]$ with*

$$\frac{2}{q} + \frac{d}{r} = \frac{d}{2}, \quad (q, r, d) \neq (2, \infty, 2).$$

For all \mathbb{F}^{T_0} -predictable processes $\Phi \in L^p(\Omega, L^2(0, T_1; \text{HS}(Y, L^2(\mathbb{R}^d))))$, $J_{[0, T_1]}^{T_0} \Phi$ is continuous in $L^2(\mathbb{R}^d)$ and \mathbb{F}^{T_0} -adapted with

$$\|J_{[0, T_1]}^{T_0} \Phi\|_{L^p(\Omega, L^q(0, T_1, L^r))} \lesssim \|\Phi\|_{L^p(\Omega, L^2(0, T_1; \text{HS}(Y, L^2)))}$$

and

$$\|J_{[0, T_1]}^{T_0} \Phi\|_{L^p(\Omega, C([0, T_1], L^2))} \lesssim \|\Phi\|_{L^p(\Omega, L^2(0, T_1; \text{HS}(Y, L^2)))}.$$

Proof. See [BM13], Theorem 3.10, Proposition 3.12 and Corollary 3.13 for the statement in the case $q = p$. The proof is based on the Burkholder-Davis-Gundy inequality

$$\mathbb{E} \sup_{t \in [0, T_1]} \left\| \int_0^t \Phi(s) dW^{T_0}(s) \right\|_X^p \lesssim \mathbb{E} \left(\int_0^{T_1} \|\varphi(s)\|_X^2 ds \right)^{\frac{p}{2}}$$

for $X = L^2(\mathbb{R}^d)$ and $X = L^q(0, T_1; L^r(\mathbb{R}^d))$, which holds for arbitrary $p \in (1, \infty)$. Therefore, $q = p$ is not needed. For the BDG-inequality in martingale type 2 spaces we refer to [Brz97], Theorem 2.4. \square

Next, we introduce the Banach spaces for the fixed point argument depending on the powers α and γ . For $\alpha \in (1, 1 + \frac{4}{d}]$ and $\gamma \in (1, 1 + \frac{2}{d}]$, we fix $q, \tilde{q} \in (2, \infty)$ such that

$$\frac{2}{q} + \frac{d}{\alpha+1} = \frac{d}{2}, \quad \frac{2}{\tilde{q}} + \frac{d}{2\gamma} = \frac{d}{2} \quad (2.5)$$

in order to apply the Strichartz estimates from Propositions 2.2 and 2.3 with the exponent pairs $(\alpha+1, q)$ and $(2\gamma, \tilde{q})$. Moreover, we set

$$Y_{[a, b]} := \begin{cases} L^q(a, b; L^{\alpha+1}(\mathbb{R}^d)), & \alpha+1 \geq 2\gamma, \\ L^{\tilde{q}}(a, b; L^{2\gamma}(\mathbb{R}^d)), & \alpha+1 < 2\gamma, \end{cases}$$

and

$$E_{[a, b]} := Y_{[a, b]} \cap C([a, b], L^2(\mathbb{R}^d)), \quad 0 \leq a \leq b \leq T.$$

We remark that in the critical case with $\alpha = 1 + \frac{4}{d}$ or $\gamma = 1 + \frac{2}{d}$, the Strichartz exponents for time and space coincide and we get $Y_{[a,b]} = L^{2+\frac{4}{d}}(a, b; L^{2+\frac{4}{d}}(\mathbb{R}^d))$. The relationship between the spaces from above is clarified by the following interpolation Lemma.

Lemma 2.4. *We have*

$$E_{[a,b]} \hookrightarrow L^q(a, b; L^{\alpha+1}(\mathbb{R}^d)) \cap L^{\tilde{q}}(a, b; L^{2\gamma}(\mathbb{R}^d)).$$

Proof. We treat $\alpha + 1 \geq 2\gamma$. The other case can be proved analogously. Since $\gamma \in (1, \frac{\alpha+1}{2}]$, we can take $\theta \in (0, 1]$ with

$$\frac{1}{2\gamma} = \frac{\theta}{\alpha + 1} + \frac{1 - \theta}{2}.$$

By the scaling conditions (4.5), we also get $\frac{1}{\tilde{q}} = \frac{\theta}{q}$. Hence

$$\begin{aligned} \|u\|_{L^{\tilde{q}}(a,b;L^{2\gamma})}^{\tilde{q}} &\leq \int_a^b \|u(s)\|_{L^{\alpha+1}}^{\tilde{q}\theta} \|u(s)\|_{L^2}^{\tilde{q}(1-\theta)} ds \\ &\leq \|u\|_{L^\infty(a,b;L^2)}^{\tilde{q}(1-\theta)} \int_a^b \|u(s)\|_{L^{\alpha+1}}^q ds = \|u\|_{L^\infty(a,b;L^2)}^{\tilde{q}(1-\theta)} \|u\|_{L^q(a,b;L^{\alpha+1})}^{\tilde{q}\theta} \leq \|u\|_{E_{[a,b]}}^{\tilde{q}} \end{aligned}$$

for $u \in E_{[a,b]}$ by Lyapunov's inequality and we have

$$\|u\|_{L^q(a,b;L^{\alpha+1})} + \|u\|_{L^{\tilde{q}}(a,b;L^{2\gamma})} \leq 2\|u\|_{E_{[a,b]}}, \quad u \in E_{[a,b]}.$$

□

Furthermore, we abbreviate $Y_r := Y_{[0,r]}$ and $E_r := E_{[0,r]}$ for $r > 0$. Let τ be an \mathbb{F} -stopping time and $p \in (1, \infty)$. Then, we denote by $\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau]})$ the Banach space of continuous \mathbb{F} -adapted processes $u : [0, T] \times \Omega \rightarrow L^2(\mathbb{R}^d)$ with

$$\|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau]})}^p := \mathbb{E} \left[\sup_{t \in [0,\tau]} \|u(t)\|_{L^2}^p + \|u\|_{Y_\tau}^p \right] < \infty.$$

Often, we abbreviate $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_\tau) := \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau]})$. Moreover, we say $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau]})$ if u is a continuous \mathbb{F} -adapted process in $L^2(\mathbb{R}^d)$ and there is a sequence $(\tau_n)_{n \in \mathbb{N}}$ of stopping times with $\tau_n \nearrow \tau$ almost surely as $n \rightarrow \infty$, such that $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau_n]})$ for all $n \in \mathbb{N}$.

Definition 2.5. Let $\alpha \in (1, 1 + \frac{4}{d}]$, $\gamma \in (1, 1 + \frac{2}{d}]$ and $p \in (1, \infty)$.

- a) A *local mild solution* of (2.1) is a triple $(u, (\tau_n)_{n \in \mathbb{N}}, \tau)$ consisting of stopping times τ, τ_n , $n \in \mathbb{N}$, with $\tau_n \nearrow \tau$ almost surely as $n \rightarrow \infty$, and a process $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau]})$, such that $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau_n]})$ and

$$\begin{aligned} u(t) = & U(t)u_0 + \int_0^t U(t-s) \left[-i\lambda |u(s)|^{\alpha-1} u(s) + \mu_1 (|u(s)|^{2(\gamma-1)} u(s)) + \mu_2(u(s)) \right] ds \\ & - i \int_0^t U(t-s) \left[B_1 (|u(s)|^{\gamma-1} u(s)) + B_2 u(s) \right] dW(s) \end{aligned} \quad (2.6)$$

almost surely on $\{t \leq \tau_n\}$ in $L^2(\mathbb{R}^d)$ for all $n \in \mathbb{N}$. Often, we shortly denote the local mild solution by (u, τ) .

b) Solutions of (1.1) are called *unique*, if we have

$$\mathbb{P}\left(u_1(t) = u_2(t) \quad \forall t \in [0, \sigma_1 \wedge \sigma_2)\right) = 1$$

for all local mild solutions (u_1, σ_1) and (u_2, σ_2) .

c) A local mild solution (u, τ) with $\tau = T$ almost surely and $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,T]})$ is called *global mild solution*.

3. TRUNCATED EQUATION AND LOCAL WELLPOSEDNESS

This section is devoted to the proof of the local part of Theorem 1.1. In order to transfer the deterministic fixed point argument, see [LP14], Theorems 5.2 and 5.3, to the stochastic setting, we would like to use the Strichartz estimates for the nonlinear terms pathwise. On the other hand, Proposition 2.3 only gives us an $L^p(\Omega)$ -estimate for the stochastic term at hand. Hence, it is natural to truncate the nonlinearities and look for a mild solution of

$$\begin{cases} du_n(t) = (i\Delta u_n(t) - i\varphi_n(u_n, t)|u_n(t)|^{\alpha-1}u_n(t) - \varphi_n(u_n, t)\mu_1(|u_n(t)|^{2(\gamma-1)}u_n(t)) - \mu_2(u_n(t))) dt \\ \quad - i(\varphi_n(u_n, t)B_1(|u_n(t)|^{\gamma-1}u_n(t)) + B_2u_n(t)) dW(t), \\ u(0) = u_0. \end{cases} \quad (3.1)$$

in $\mathbb{M}_{\mathbb{F}}^p(\Omega, E_T)$ for fixed $n \in \mathbb{N}$. The truncation is given by

$$\varphi_n(u, t) := \theta_n(\|u\|_{L^q(0,t;L^{\alpha+1})} + \|u\|_{L^{\tilde{q}}(0,t;L^{2\gamma})}), \quad (3.2)$$

with

$$\theta_n(x) := \begin{cases} 1, & x \in [0, n], \\ 2 - \frac{x}{n}, & x \in [n, 2n], \\ 0, & x \in [2n, \infty). \end{cases}$$

In particular, we have

$$|\theta_n(x) - \theta_n(y)| \leq \frac{1}{n}|x - y|, \quad x, y \geq 0. \quad (3.3)$$

Before we start with the fixed point argument, we formulate properties of the power-type nonlinearities that appear in (1.1).

Lemma 3.1. *Let (S, \mathcal{A}, μ) be a measure space and $1 \leq \sigma < r < \infty$. Then, the map*

$$G : L^r(S) \rightarrow L^{\frac{r}{\sigma}}(S), \quad G(u) := |u|^{\sigma-1}u,$$

is continuously Fréchet differentiable with

$$\|G'[u]\|_{L^r \rightarrow L^{\frac{r}{\sigma}}} \lesssim \|u\|_{L^r}^{\sigma-1}, \quad u \in L^r(S).$$

In particular,

$$\|G(u) - G(v)\|_{L^{\frac{r}{\sigma}}} \lesssim (\|u\|_{L^r} + \|v\|_{L^r})^{\sigma-1} \|u - v\|_{L^r}, \quad u, v \in L^r(S). \quad (3.4)$$

Proof. This Lemma is well known, see for example the lecture notes [HMMS13], Lemma 9.2. \square

To simplify the presentation, we use the following abbreviations for $r > 0$ and $t \in [0, T]$:

$$K_{det}^n u(t) := -i\lambda \int_0^t U(t-s) [\varphi_n(u, s)|u(s)|^{\alpha-1}u(s)] ds, \quad (3.5)$$

$$K_{Strat}^n u(t) := \int_0^t U(t-s) [\mu_1 (\varphi_n(u, s)|u(s)|^{2(\gamma-1)}u(s)) + \mu_2 (u(s))] ds, \quad (3.6)$$

$$K_{stoch}^n u(t) := -i \int_0^t U(t-s) [B_1 (\varphi_n(u, s)|u(s)|^{\gamma-1}u(s)) + B_2 u(s)] dW(s). \quad (3.7)$$

Before we start with the proof of the local wellposedness result in the subcritical case, we introduce our notion of a solution of (3.1).

Definition 3.2. Let $\alpha \in (1, 1 + \frac{4}{d}]$, $\gamma \in (1, 1 + \frac{2}{d}]$ and $p \in (1, \infty)$.

- a) A *local mild solution* of (3.1) is a pair (u^n, τ^n) consisting of a stopping time $\tau^n \in [0, T]$ and a process $u^n \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau^n})$, such that the equation

$$u^n = U(\cdot)u_0 + K_{det}^n u^n + K_{Strat}^n u^n + K_{stoch}^n u^n \quad (3.8)$$

holds almost surely on $\{t \leq \tau^n\}$.

- b) Solutions of (3.1) are called *unique*, if we have

$$\mathbb{P}(u_1^n(t) = u_2^n(t) \quad \forall t \in [0, \sigma^n \wedge \tau^n)) = 1$$

for all local mild solutions (u_1^n, σ^n) and (u_2^n, τ^n) .

- c) A local mild solution (u^n, τ^n) with $\tau^n = T$ almost surely is called *global mild solution*.

In the following Proposition, we state existence and uniqueness for (3.1) in the subcritical case.

Proposition 3.3. Let $\alpha \in (1, 1 + \frac{4}{d})$, $\gamma \in (1, 1 + \frac{2}{d})$ and $p \in (1, \infty)$. Then, there is a unique global mild solution (u^n, T) of (3.1).

Proof. We fix $n \in \mathbb{N}$ and construct the solution from the assertion inductively.

Step 1: We look for a fixed point of the operator given by

$$K^n u := U(\cdot)u_0 + K_{det}^n u + K_{Strat}^n u + K_{stoch}^n u, \quad u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r),$$

where $r > 0$ will be chosen small enough. Let $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$. A pathwise application of Proposition 2.2 and integration over Ω yields

$$\|U(\cdot)u_0\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \lesssim \|u_0\|_{L^2}.$$

We define a stopping time by

$$\tau := \inf \{t \geq 0 : \|u\|_{L^q(0,t;L^{\alpha+1})} + \|u\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \geq 2n\} \wedge r$$

and set

$$\delta := 1 + \frac{d}{4}(1 - \alpha) > 0, \quad \tilde{\delta} = 1 + \frac{d}{2}(1 - \gamma).$$

We estimate

$$\|K_{det}^n u\|_{E_r} \lesssim \|\varphi_n(u)|u|^{\alpha-1}u\|_{L^{q'}(0,r;L^{\frac{\alpha+1}{\alpha}})} \leq \| |u|^{\alpha-1}u \|_{L^{q'}(0,\tau;L^{\frac{\alpha+1}{\alpha}})} \leq \|u\|_{L^q(0,\tau;L^{\alpha+1})}^\alpha \tau^\delta \leq (2n)^\alpha r^\delta$$

using Proposition 2.2 b) and d) and the Hölder inequality. In the same spirit, we get

$$\|K_{Strat}^n u\|_{E_r} \lesssim \|\mu_1 (\varphi_n(u)|u|^{2(\gamma-1)}u)\|_{L^{\tilde{q}'}(0,r;L^{\frac{2\gamma}{2\gamma-1}})} + \|\mu_2(u)\|_{L^1(0,r;L^2)}$$

$$\begin{aligned}
&\leq \frac{1}{2} \sum_{m=1}^{\infty} \|e_m\|_{L^\infty(\mathbb{R}^d)}^2 \| |u|^{2(\gamma-1)} u \|_{L^{\tilde{q}'}(0,\tau;L^{\frac{2\gamma}{2\gamma-1}})} + \frac{1}{2} \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 r \|u\|_{L^\infty(0,r;L^2)} \\
&\lesssim \|u\|_{L^{\tilde{q}}(0,\tau;L^{2\gamma})}^{2\gamma-1} \tau^{\tilde{\delta}} + r \|u\|_{L^\infty(0,r;L^2)} \leq (2n)^{2\gamma-1} r^{\tilde{\delta}} + r \|u\|_{L^\infty(0,r;L^2)}.
\end{aligned}$$

Integrating over Ω yields

$$\|K_{det}^n u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \lesssim (2n)^\alpha r^\delta, \quad \|K_{Strat}^n u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \lesssim (2n)^{2\gamma-1} r^{\tilde{\delta}} + r \|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}.$$

By Proposition 2.3, we obtain

$$\begin{aligned}
&\|K_{stoch}^n u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \lesssim \|B_1(\varphi_n(u)|u|^{\gamma-1}u) + B_2(u)\|_{L^p(\Omega, L^2(0,r;HS(Y, L^2)))} \\
&\leq \left(\sum_{m=1}^{\infty} \|e_m\|_{L^\infty(\mathbb{R}^d)}^2 \right)^{\frac{1}{2}} \|\varphi_n(u)|u|^{\gamma-1}u\|_{L^p(\Omega, L^2(0,r;L^2))} + \left(\sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 \right)^{\frac{1}{2}} \|u\|_{L^p(\Omega, L^2(0,r;L^2))} \\
&\lesssim \|\varphi_n(u)|u|^{\gamma-1}u\|_{L^p(\Omega, L^2(0,r;L^2))} + r^{\frac{1}{2}} \|u\|_{L^p(\Omega, L^\infty(0,r;L^2))}
\end{aligned}$$

From the pathwise inequality

$$\|\varphi_n(u)|u|^{\gamma-1}u\|_{L^2(0,r;L^2)} \leq \|u\|_{L^{2\gamma}(0,\tau;L^{2\gamma})}^\gamma \leq \tau^{\frac{\tilde{\delta}}{2}} \|u\|_{L^{\tilde{q}}(0,\tau;L^{2\gamma})}^\gamma \leq r^{\frac{\tilde{\delta}}{2}} (2n)^\gamma$$

we conclude

$$\|K_{stoch}^n u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \lesssim r^{\frac{\tilde{\delta}}{2}} (2n)^\gamma + r^{\frac{1}{2}} \|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}$$

and altogether,

$$\|K^n u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \lesssim \|u_0\|_{L^2(\mathbb{R}^d)} + (2n)^\alpha r^\delta + (2n)^{2\gamma-1} r^{\tilde{\delta}} + r^{\frac{\tilde{\delta}}{2}} (2n)^\gamma + \left(r + r^{\frac{1}{2}}\right) \|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} < \infty$$

for $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$ and therefore the invariance of $\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$ under K^n . To show the contractivity of K^n , we take $u_1, u_2 \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$ and define stopping times

$$\tau_j := \inf \{t \geq 0 : \|u_j\|_{L^q(0,t;L^{\alpha+1})} + \|u_j\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \geq 2n\} \wedge r, \quad j = 1, 2,$$

and fix $\omega \in \Omega$. Without loss of generality, we assume $\tau_1(\omega) \leq \tau_2(\omega)$. We use the deterministic Strichartz estimates from Proposition 2.2

$$\begin{aligned}
\|K_{det}^n(u_1) - K_{det}^n(u_2)\|_{E_r} &\lesssim \|\varphi_n(u_1)|u_1|^{\alpha-1}u_1 - \varphi_n(u_2)|u_2|^{\alpha-1}u_2\|_{L^{q'}(0,r;L^{\frac{\alpha+1}{\alpha}})} \\
&\leq \|\varphi_n(u_1)(|u_1|^{\alpha-1}u_1 - |u_2|^{\alpha-1}u_2)\|_{L^{q'}(0,r;L^{\frac{\alpha+1}{\alpha}})} \\
&\quad + \|[\varphi_n(u_1) - \varphi_n(u_2)]|u_2|^{\alpha-1}u_2\|_{L^{q'}(0,r;L^{\frac{\alpha+1}{\alpha}})}.
\end{aligned}$$

By (3.3) and Lemma 2.4, we get

$$\begin{aligned}
|\varphi_n(u_1, s) - \varphi_n(u_2, s)| &\leq \frac{1}{n} \left| \|u_1\|_{L^q(0,s;L^{\alpha+1})} + \|u_1\|_{L^{\tilde{q}}(0,s;L^{2\gamma})} - \|u_2\|_{L^q(0,s;L^{\alpha+1})} - \|u_2\|_{L^{\tilde{q}}(0,s;L^{2\gamma})} \right| \\
&\leq \frac{1}{n} (\|u_1 - u_2\|_{L^q(0,s;L^{\alpha+1})} + \|u_1 - u_2\|_{L^{\tilde{q}}(0,s;L^{2\gamma})}) \\
&\leq \frac{2}{n} \|u_1 - u_2\|_{E_s}
\end{aligned} \tag{3.9}$$

and we can use this as well as Lemma 3.1 with $p = \alpha + 1$ and $\sigma = \alpha$ to derive

$$\begin{aligned}
&\|\varphi_n(u_1)(|u_1|^{\alpha-1}u_1 - |u_2|^{\alpha-1}u_2)\|_{L^{q'}(0,r;L^{\frac{\alpha+1}{\alpha}})} \leq \| |u_1|^{\alpha-1}u_1 - |u_2|^{\alpha-1}u_2 \|_{L^{q'}(0,\tau_1;L^{\frac{\alpha+1}{\alpha}})} \\
&\leq \tau_1^\delta (\|u_1\|_{L^q(0,\tau_1;L^{\alpha+1})} + \|u_2\|_{L^q(0,\tau_1;L^{\alpha+1})})^{\alpha-1} \|u_1 - u_2\|_{L^q(0,\tau_1;L^{\alpha+1})}
\end{aligned}$$

$$\leq r^\delta (4n)^{\alpha-1} \|u_1 - u_2\|_{L^q(0,\tau_1;L^{\alpha+1})} \leq r^\delta (4n)^{\alpha-1} \|u_1 - u_2\|_{E_r}$$

and

$$\begin{aligned} \|\varphi_n(u_1) - \varphi_n(u_2)\| |u_2|^{\alpha-1} u_2\|_{L^{q'}(0,r;L^{\frac{\alpha+1}{\alpha}})} &\leq \frac{2}{n} \|\|u_1 - u_2\|_{E_r} |u_2|^{\alpha-1} u_2\|_{L^{q'}(0,\tau_2;L^{\frac{\alpha+1}{\alpha}})} \\ &\leq \frac{2}{n} \|u_1 - u_2\|_{E_r} \| |u_2|^{\alpha-1} u_2 \|_{L^{q'}(0,\tau_2;L^{\frac{\alpha+1}{\alpha}})} \\ &\leq \frac{2}{n} \|u_1 - u_2\|_{E_r} \tau_2^\delta \|u_2\|_{L^q(0,\tau_2;L^{\alpha+1})}^\alpha \leq \frac{2}{n} \|u_1 - u_2\|_{E_r} r^\delta (2n)^\alpha. \end{aligned}$$

We obtain

$$\|K_{det}^n(u_1) - K_{det}^n(u_2)\|_{E_r} \lesssim (2^{\alpha+1} + 4^{\alpha-1}) r^\delta n^{\alpha-1} \|u_1 - u_2\|_{E_r}.$$

Analogously,

$$\begin{aligned} \|K_{Strat}^n(u_1) - K_{Strat}^n(u_2)\|_{E_r} &\lesssim \|\varphi_n(u_1) |u_1|^{\alpha-1} u_1 - \varphi_n(u_2) |u_2|^{\alpha-1} u_2\|_{L^{\tilde{q}}(0,r;L^{\frac{2\gamma}{2\gamma-1}})} \\ &\quad + \|u_1 - u_2\|_{L^1(0,r;L^2)} \\ &\lesssim \left[(2^{2\gamma} + 4^{2(\gamma-1)}) r^\delta n^{2(\gamma-1)} + r \right] \|u_1 - u_2\|_{L^{\tilde{q}}(0,r;L^{2\gamma})} \\ &\leq \left[(2^{2\gamma} + 4^{2(\gamma-1)}) r^\delta n^{2(\gamma-1)} + r \right] \|u_1 - u_2\|_{E_r}. \end{aligned}$$

For the stochastic convolution, we estimate

$$\begin{aligned} \|\varphi_n(u_1) |u_1|^{\gamma-1} u_1 - \varphi_n(u_2) |u_2|^{\gamma-1} u_2\|_{L^2(0,r;L^2)} &\lesssim \|\varphi_n(u_1) (|u_1|^{\gamma-1} u_1 - |u_2|^{\gamma-1} u_2)\|_{L^2(0,r;L^2)} \\ &\quad + \|(\varphi_n(u_1) - \varphi_n(u_2)) |u_2|^{\gamma-1} u_2\|_{L^2(0,r;L^2)}. \end{aligned}$$

The terms on the RHS can be treated by Lemma 3.1 with $p = 2\gamma$ and $\sigma = \gamma$ and Lemma 2.4

$$\begin{aligned} \|\varphi_n(u_1) (|u_1|^{\gamma-1} u_1 - |u_2|^{\gamma-1} u_2)\|_{L^2(0,r;L^2)} &\lesssim (\|u_1\|_{L^{2\gamma}(0,\tau_1;L^{2\gamma})} + \|u_2\|_{L^{2\gamma}(0,\tau_1;L^{2\gamma})})^{\gamma-1} \|u_1 - u_2\|_{L^{2\gamma}(0,\tau_1;L^{2\gamma})} \\ &\lesssim \tau_1^{\frac{\delta}{2}} (\|u_1\|_{L^{\tilde{q}}(0,\tau_1;L^{2\gamma})} + \|u_2\|_{L^{\tilde{q}}(0,\tau_1;L^{2\gamma})})^{\gamma-1} \|u_1 - u_2\|_{L^{\tilde{q}}(0,\tau_1;L^{2\gamma})} \\ &\lesssim r^{\frac{\delta}{2}} (4n)^{\gamma-1} \|u_1 - u_2\|_{E_r} \end{aligned}$$

and by the estimate (3.9)

$$\begin{aligned} \|(\varphi_n(u_1) - \varphi_n(u_2)) |u_2|^{\gamma-1} u_2\|_{L^2(0,r;L^2)} &\leq \frac{2}{n} \|u_1 - u_2\|_{E_r} \| |u_2|^{\gamma-1} u_2 \|_{L^2(0,\tau_2;L^2)} \\ &\leq \frac{2}{n} \|u_1 - u_2\|_{E_r} \tau_2^{\frac{\delta}{2}} \|u_2\|_{L^{\tilde{q}}(0,\tau_2;L^{2\gamma})}^\gamma \\ &\leq \frac{2}{n} \|u_1 - u_2\|_{E_r} r^{\frac{\delta}{2}} (2n)^\gamma. \end{aligned}$$

By Proposition 2.3, this yields

$$\begin{aligned} \|K_{stoch}^n(u_1) - K_{stoch}^n(u_2)\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \|B_1(\varphi_n(u_1) |u_1|^{\gamma-1} u_1 - \varphi_n(u_2) |u_2|^{\gamma-1} u_2)\|_{L^q(\Omega, L^2(0,r;HS(Y, L^2)))} \\ &\quad + \|B_2(u_1 - u_2)\|_{L^q(\Omega, L^2(0,r;HS(Y, L^2)))} \\ &\leq \left(\sum_{m=1}^{\infty} \|e_m\|_{L^\infty}^2 \right)^{\frac{1}{2}} r^{\frac{\delta}{2}} n^{\gamma-1} (4^{\gamma-1} + 2^{\gamma+1}) \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \end{aligned}$$

$$\begin{aligned}
& + \left(\sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 \right)^{\frac{1}{2}} r^{\frac{1}{2}} \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \\
& \lesssim \left[r^{\frac{\delta}{2}} n^{\gamma-1} (4^{\gamma-1} + 2^{\gamma+1}) + r^{\frac{1}{2}} \right] \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}.
\end{aligned}$$

Collecting the estimates for the other terms leads to

$$\begin{aligned}
\|K^n(u_1) - K^n(u_2)\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} & \lesssim \left[(2^{\alpha+1} + 4^{\alpha-1}) r^{\delta} n^{\alpha-1} + (2^{2\gamma} + 4^{2(\gamma-1)}) r^{\delta} n^{2(\gamma-1)} + r \right. \\
& \quad \left. + (4^{\gamma-1} + 2^{\gamma+1}) r^{\frac{\delta}{2}} n^{\gamma-1} + r^{\frac{1}{2}} \right] \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}.
\end{aligned} \tag{3.10}$$

Hence, there is a small time $r = r(n, \alpha, \gamma) > 0$, such that K^n is a strict contraction in $\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$ with Lipschitz constant $\leq \frac{1}{2}$ and Banach's Fixed Point Theorem yields $u^{n,1} \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$ with $K^n(u_1^n) = u_1^n$.

Step 2: We choose $r > 0$ as in the first step and assume that we have $k \in \mathbb{N}$ and $u_k^n \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{kr})$ with

$$u_k^n = U(\cdot)u_0 + K_{det}^n u_k^n + K_{Strat}^n u_k^n + K_{stoch}^n u_k^n$$

on the interval $[0, kr]$. In order to extend u_k^n to $[kr, (k+1)r]$, we define a new cutoff function by $\varphi_{n,k}(u, s) := \theta_n(Z_s(u))$, where $(Z_s(u))_{s \in [0, r]}$ is a continuous, \mathbb{F}^{kr} -adapted process given by

$$Z_s(u) := (\|u_k^n\|_{L^q(0, kr; L^{\alpha+1})}^q + \|u\|_{L^q(0, s; L^{\alpha+1})}^q)^{\frac{1}{q}} + (\|u_k^n\|_{L^{\tilde{q}}(0, kr; L^{2\gamma})}^{\tilde{q}} + \|u\|_{L^{\tilde{q}}(0, s; L^{2\gamma})}^{\tilde{q}})^{\frac{1}{\tilde{q}}}$$

Moreover, we set

$$K_{det,k}^n u(t) := -i\lambda \int_0^t U(t-s) [\varphi_{n,k}(u, s)|u(s)|^{\alpha-1}u(s)] ds,$$

$$K_{Strat,k}^n u(t) := \int_0^t U(t-s) [\varphi_{n,k}(u, s)\mu_1(|u(s)|^{2(\gamma-1)}u(s)) + \mu_2(u(s))] ds,$$

$$K_{stoch,k}^n u(t) := -i \int_0^t U(t-s) [\varphi_{n,k}(u, s)B_1(|u(s)|^{\gamma-1}u(s)) + B_2 u(s)] dW^{kr}(s)$$

for $t \in [0, r]$ and $u \in \mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)$ and

$$K_k^n u := U(\cdot)u_k^n(kr) + K_{det,k}^n u + K_{Strat,k}^n u + K_{stoch,k}^n u, \quad u \in \mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r),$$

We take $v_1, v_2 \in \mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)$ and define the \mathcal{F}^{kr} -stopping times

$$\tau_j := \inf \{t \geq 0 : Z_t(v_j) \geq 2n\} \wedge r, \quad j = 1, 2. \tag{3.11}$$

Without loss of generality, we assume $\tau_1(\omega) \leq \tau_2(\omega)$ and follow the lines of the initial step where we replace u_j by v_j and $\varphi_n(u_j)$ by $\varphi_{n,k}(v_j)$ for $j = 1, 2$. We obtain

$$\begin{aligned}
\|K_{det,k}^n v_1 - K_{det,k}^n v_2\|_{E_r} & \leq \tau_1^{\delta} (\|v_1\|_{L^q(0, \tau_1, L^{\alpha+1})} + \|v_2\|_{L^q(0, \tau_1, L^{\alpha+1})})^{\alpha-1} \|v_1 - v_2\|_{E_r} \\
& \quad + \frac{2}{n} \|v_1 - v_2\|_{E_r} \tau_2^{\delta} \|v_2\|_{L^q(0, \tau_2; L^{\alpha+1})}^{\alpha}
\end{aligned}$$

and by $\|v_j\|_{L^q(0, \tau_1, L^{\alpha+1})} \leq Z_{\tau_1}(v_j) \leq 2n$ for $j = 1, 2$, we conclude

$$\|K_{det,k}^n v_1 - K_{det,k}^n v_2\|_{E_r} \leq \tau_1^{\delta} (4n)^{\alpha-1} \|v_1 - v_2\|_{E_r} + \frac{2}{n} \|v_1 - v_2\|_{E_r} \tau_2^{\delta} (2n)^{\alpha}$$

$$\leq r^\delta \left((4n)^{\alpha-1} + \frac{2}{n} (2n)^\alpha \right) \|v_1 - v_2\|_{E_r}.$$

Analogously, the estimates for K_{Strat}^n and K_{stoch}^n from the first step can be adapted to get

$$\|K_{Strat,k}^n(v_1) - K_{Strat,k}^n(v_2)\|_{E_r} \lesssim \left((2^{2\gamma} + 4^{2(\gamma-1)}) r^{\tilde{\delta}} n^{2(\gamma-1)} + r \right) \|v_1 - v_2\|_{E_r},$$

$$\|K_{stoch,k}^n(v_1) - K_{stoch,k}^n(v_2)\|_{\mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)} \lesssim \left(r^{\frac{\tilde{\delta}}{2}} n^{\gamma-1} (4^{\gamma-1} + 2^{\gamma+1}) + r^{\frac{1}{2}} \right) \|v_1 - v_2\|_{\mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)}$$

and thus

$$\begin{aligned} \|K_k^n(v_1) - K_k^n(v_2)\|_{\mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)} &\lesssim \left[(2^{\alpha+1} + 4^{\alpha-1}) r^\delta n^{\alpha-1} + (2^{2\gamma} + 4^{2(\gamma-1)}) r^{\tilde{\delta}} n^{2(\gamma-1)} + r \right. \\ &\quad \left. + (4^{\gamma-1} + 2^{\gamma+1}) r^{\frac{\tilde{\delta}}{2}} n^{\gamma-1} + r^{\frac{1}{2}} \right] \|v_1 - v_2\|_{\mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)}. \end{aligned} \quad (3.12)$$

Since the constant is the same as in the initial step, the definition of $r > 0$ yields that K_k^n is a strict contraction in $\mathbb{M}_{\mathbb{F}^{kr}}^p(\Omega, E_r)$. We call the unique fixed point v_{k+1}^n and set

$$u_{k+1}^n(t) := \begin{cases} u_k^n(t), & t \in [0, kr], \\ v_{k+1}^n(t - kr), & t \in [kr, (k+1)r]. \end{cases}$$

Obviously, u_{k+1}^n is a continuous \mathbb{F} -adapted process with $\|u_{k+1}^n\|_{L^p(\Omega, E_{(k+1)r})} < \infty$ and therefore $u_{k+1}^n \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{(k+1)r})$. Let $t \in [kr, (k+1)r]$ and define $\tilde{t} := t - kr$. Then, the definition of K_k^n and the induction assumption yield

$$\begin{aligned} u_{k+1}^n(t) &= v_{k+1}^n(\tilde{t}) = K_k^n v_{k+1}^n(\tilde{t}) = U(\tilde{t}) u_k^n(kr) + K_{det,k}^n v_{k+1}^n(\tilde{t}) + K_{Strat,k}^n v_{k+1}^n(\tilde{t}) + K_{stoch,k}^n v_{k+1}^n(\tilde{t}) \\ &= U(t) u_0 + [U(\tilde{t}) K_{det}^n u_k^n(kr) + K_{det,k}^n v_{k+1}^n(\tilde{t})] + [U(\tilde{t}) K_{Strat,k}^n u_k^n(kr) + K_{Strat,k}^n v_{k+1}^n(\tilde{t})] \\ &\quad + [U(\tilde{t}) K_{stoch}^n u_k^n(r) + K_{stoch,k}^n v_{k+1}^n(\tilde{t})]. \end{aligned}$$

Using the identities

$$\varphi_n(u_k^n, s) = \varphi_n(u_{k+1}^n, s), \quad \varphi_{n,k}(v_{k+1}^n, \tilde{s}) = \varphi_n(u_{k+1}^n, kr + \tilde{s})$$

for $s \in [0, kr]$ and $\tilde{s} \in [0, r]$, we compute

$$\begin{aligned} U(\tilde{t}) K_{det}^n u_k^n(kr) + K_{det,k}^n v_{k+1}^n(\tilde{t}) &= -i U(\tilde{t}) \int_0^{kr} U(kr - s) [\varphi_n(u_k^n, s) |u_k^n(s)|^{\alpha-1} u_k^n(s)] ds \\ &\quad - i \int_0^{\tilde{t}} U(\tilde{t} - \tilde{s}) [\varphi_{n,k}(v_{k+1}^n, \tilde{s}) |v_{k+1}^n(\tilde{s})|^{\alpha-1} v_{k+1}^n(\tilde{s})] d\tilde{s} \\ &= -i \int_0^{kr} U(t - s) [\varphi_n(u_{k+1}^n, s) |u_{k+1}^n(s)|^{\alpha-1} u_{k+1}^n(s)] ds \\ &\quad - i \int_0^{\tilde{t}} U(\tilde{t} - \tilde{s}) [\varphi_n(u_{k+1}^n, kr + \tilde{s}) |u_{k+1}^n(kr + \tilde{s})|^{\alpha-1} u_{k+1}^n(kr + \tilde{s})] d\tilde{s} \\ &= -i \int_0^t U(t - s) [\varphi_n(u_{k+1}^n, s) |u_{k+1}^n(s)|^{\alpha-1} u_{k+1}^n(s)] ds = K_{det}^n u_{k+1}^n(t), \end{aligned}$$

where we used the substitution $s = kr + \tilde{s}$ in the second integral for the last step. Analogously,

$$U(\tilde{t}) K_{Strat,k}^n u_k^n(kr) + K_{Strat,k}^n v_{k+1}^n(\tilde{t}) = K_{Strat}^n u_{k+1}^n(t),$$

$$U(\tilde{t})K_{stoch}^n u_k^n(kr) + K_{Stoch,k} v_{k+1}^n(\tilde{t}) = K_{stoch}^n u_{k+1}^n(t),$$

where one uses (2.4) for the stochastic convolutions. Hence, we get

$$u_{k+1}^n(t) = U(t)u_0 + K_{det}^n u_{k+1}^n(t) + K_{Strat}^n u_{k+1}^n(t) + K_{stoch}^n u_{k+1}^n(t) = K^n u_{k+1}^n(t)$$

for $t \in [kr, (k+1)r]$ and therefore, u_{k+1}^n is a fixed point of K^n in $\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{(k+1)r})$. Define $k := \lfloor \frac{T}{r} + 1 \rfloor$. Then, $u^n := u_k^n$ is the process from the assertion.

Step 3: Now, we turn our attention to uniqueness. Let (\tilde{u}, τ) be another local mild solution of (3.1). As in (3.10), we get

$$\begin{aligned} \|u - \tilde{u}\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau \wedge r})} &= \|K^n(u) - K^n(\tilde{u})\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau \wedge r})} \\ &\leq C \left[(2^{\alpha+1} + 4^{\alpha-1}) r^{\delta} n^{\alpha-1} + (2^{2\gamma} + 4^{2(\gamma-1)}) r^{\tilde{\delta}} n^{2(\gamma-1)} + r \right. \\ &\quad \left. + (4^{\gamma-1} + 2^{\gamma+1}) r^{\frac{\tilde{\delta}}{2}} n^{\gamma-1} + r^{\frac{1}{2}} \right] \|u - \tilde{u}\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau \wedge r})} \\ &\leq \frac{1}{2} \|u - \tilde{u}\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau \wedge r})}, \end{aligned}$$

which leads to $u(t) = \tilde{u}(t)$ in $\mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau \wedge r})$, i.e. $u = \tilde{u}$ almost surely on $\{t \leq \tau \wedge r\}$. This can be iterated to see that $u(t) = \tilde{u}(t)$ almost surely on $\{t \leq \sigma_k\}$ with $\sigma_k := \tau \wedge (kr)$ for $k \in \mathbb{N}$. The assertion follows from $\sigma_k = \tau$ for k large enough. \square

In the following two Propositions, we use the results on the truncated equation (3.1) to derive existence and uniqueness for the original problem (1.1). The proofs are quite standard and in the literature, analogous arguments have been used in various contexts for extensions of wellposedness results from integrable to non-integrable initial values and from globally to locally Lipschitz nonlinearities, see for example [vNVW08], Theorem 7.1, [Brz97], Theorem 4.10, and [Sei93], Theorem 1.5.

Proposition 3.4. *Let $\alpha \in (1, 1 + \frac{4}{d})$, $\gamma \in (1, 1 + \frac{2}{d})$ and $(u^n)_{n \in \mathbb{N}} \subset \mathbb{M}_{\mathbb{F}}^p(\Omega, E_T)$ be the sequence constructed in Proposition 3.3. For $n \in \mathbb{N}$, we define the stopping time τ_n by*

$$\tau_n := \inf \{t \in [0, T] : \|u^n\|_{L^q(0,t;L^{\alpha+1})} + \|u^n\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \geq n\} \wedge T.$$

Then, the following assertions hold:

- a) *We have $0 < \tau_n \leq \tau_k$ almost surely for $n \leq k$ and $u^n(t) = u^k(t)$ almost surely on $\{t \leq \tau_n\}$.*
- b) *The triple $(u, (\tau_n)_{n \in \mathbb{N}}, \tau_\infty)$ with $u(t) := u^n(t)$ for $t \in [0, \tau_n]$ and $\tau_\infty := \sup_{n \in \mathbb{N}} \tau_n$ is a local mild solution of (1.1).*

Proof. ad a): We note that τ_n is a welldefined stopping time with $\tau_n > 0$ almost surely, since

$$Z^n(t) := \|u^n\|_{L^q(0,t;L^{\alpha+1})} + \|u^n\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \leq 2\|u^n\|_{E_t} \leq 2\|u^n\|_{E_T} < \infty, \quad t \in [0, T],$$

defines an increasing, continuous and \mathbb{F} -adapted process $Z^n : \Omega \times [0, T] \rightarrow [0, \infty)$ with $Z^n(0) = 0$. For $n \leq k$, we set

$$\tau_{k,n} := \inf \{t \in [0, T] : Z^k(t) \geq n\} \wedge T.$$

Then, we have $\tau_{k,n} \leq \tau_k$ and $\varphi_n(u^k, t) = 1 = \varphi_k(u^k, t)$ on $\{t \leq \tau_{k,n}\}$. Hence, $(u^k, \tau_{k,n})$ is a solution of (3.1) and by the uniqueness part of Proposition 3.3, we obtain $u^k(t) = u^n(t)$ almost surely on $\{t \leq \tau_{k,n}\}$. But this leads to $Z^k(t) = Z^n(t)$ on $\{t \leq \tau_{k,n}\}$ and $\tau_{k,n} = \tau_n$ almost surely which implies the assertion.

ad b): By part a), u is welldefined up to a null set, where we define $u := 0$ and $\tau_\infty = T$. The monotonicity of $(\tau_n)_{n \in \mathbb{N}}$ yields $\tau_n \rightarrow \tau_\infty$ almost surely. Moreover, $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{\tau_n})$ by Proposition 3.3 and therefore $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0, \tau)})$. From (3.8) and the identity

$$\varphi_n(u, t) = \varphi_n(u^n, t) = 1 \quad \text{a.s. on } \{t \wedge \tau_n\},$$

we finally obtain

$$\begin{aligned} u(t) = & U(t)u_0 + \int_0^t U(t-s) \left[-i\lambda |u(s)|^{\alpha-1} u(s) + \mu_1 (|u(s)|^{2(\gamma-1)} u(s)) + \mu_2(u(s)) \right] ds \\ & - i \int_0^t U(t-s) \left[B_1 (|u(s)|^{\gamma-1} u(s)) + B_2 u(s) \right] dW(s) \end{aligned}$$

almost surely on $\{t \leq \tau_n\}$ for all $n \in \mathbb{N}$. \square

Proposition 3.5. *Let $\alpha \in (1, 1 + \frac{4}{d})$, $\gamma \in (1, 1 + \frac{2}{d})$ and $(u_1, (\sigma_n)_{n \in \mathbb{N}}, \sigma)$, $(u_2, (\tau_n)_{n \in \mathbb{N}}, \tau)$ be local mild solutions to (1.1). Then,*

$$u_1(t) = u_2(t) \quad \text{a.s. on } \{t < \sigma \wedge \tau\},$$

i.e. the solution of (1.1) is unique.

Proof. We fix $k, n \in \mathbb{N}$ and define a stopping time by

$$\begin{aligned} \nu_{k,n} := \inf \left\{ t \in [0, T] : \left(\|u_1\|_{L^q(0,t;L^{\alpha+1})} + \|u_2\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \right) \right. \\ \left. \vee \left(\|u_2\|_{L^q(0,t;L^{\alpha+1})} + \|u_1\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \right) \geq n \right\} \wedge \sigma_k \wedge \tau_k. \end{aligned}$$

Hence, $\varphi_n(u_1, t) = \varphi_n(u_2, t) = 1$ on $\{t \leq \nu_{k,n}\}$ and therefore, $(u_1, \nu_{k,n})$ and $(u_2, \nu_{k,n})$ are local mild solutions of (3.1). By the uniqueness part of Proposition 3.3, we get

$$u_1(t) = u_2(t) \quad \text{a.s. on } \{t \leq \nu_{k,n}\},$$

which yields the assertion, since $\nu_{k,n} \rightarrow \sigma \wedge \tau$ almost surely for $n, k \rightarrow \infty$. \square

In the Propositions 3.4 and 3.5, we have proved Theorem 1.1, a) in the subcritical case, i.e. $\alpha \in (1, 1 + \frac{4}{d})$, $\gamma \in (1, 1 + \frac{2}{d})$. We continue with the critical setting.

Proposition 3.6. *Let $\alpha \in (1, 1 + \frac{4}{d}]$, $\gamma \in (1, 1 + \frac{2}{d}]$ with $\alpha = 1 + \frac{4}{d}$ or $\gamma = 1 + \frac{2}{d}$. Then there is a unique local mild solution of (2.1).*

Proof.

$$\begin{aligned} \|K_1^\nu u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \|u_0\|_{L^2(\mathbb{R}^d)} + (2n)^\alpha r^\delta + (2n)^{2\gamma-1} r^{\tilde{\delta}} + r^{\frac{\tilde{\delta}}{2}} (2n)^\gamma + \left(r + r^{\frac{1}{2}}\right) \|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} < \infty \\ \|K_1^\nu(u_1) - K^n(u_2)\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \left[(2^{\alpha+1} + 4^{\alpha-1}) r^\delta n^{\alpha-1} + (2^{2\gamma} + 4^{2(\gamma-1)}) r^{\tilde{\delta}} n^{2(\gamma-1)} + r \right. \\ &\quad \left. + (4^{\gamma-1} + 2^{\gamma+1}) r^{\frac{\tilde{\delta}}{2}} n^{\gamma-1} + r^{\frac{1}{2}} \right] \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}. \end{aligned} \tag{3.13}$$

Step 1. Let $\nu > 0$ and $q := 2 + \frac{4}{d}$. Then, (q, q) is a Strichartz pair. For $r > 0$, we define

$$Y_r := L^q(0, r; L^q(\mathbb{R}^d)), \quad E_r := C([0, r], L^2(\mathbb{R}^d)) \cap Y_r$$

and as in the proof of Proposition 3.3, we set

$$K_1^\nu u := U(\cdot)u_0 + K_{det}^\nu u + K_{Strat}^\nu u + K_{stoch}^\nu u$$

with the convolution operators from (3.5), (3.6) and (3.7) and obtain the estimates

$$\begin{aligned} \|K_1^\nu u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \|u_0\|_{L^2(\mathbb{R}^d)} + (2\nu)^\alpha r^\delta + (2\nu)^{2\gamma-1} r^{\tilde{\delta}} + r^{\frac{\tilde{\delta}}{2}} (2\nu)^\gamma + \left(r + r^{\frac{1}{2}}\right) \|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \\ \|K_1^\nu(u_1) - K_1^\nu(u_2)\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \left[(2^{\alpha+1} + 4^{\alpha-1}) r^\delta \nu^{\alpha-1} + (2^{2\gamma} + 4^{2(\gamma-1)}) r^{\tilde{\delta}} \nu^{2(\gamma-1)} + r \right. \\ &\quad \left. + (4^{\gamma-1} + 2^{\gamma+1}) r^{\frac{\tilde{\delta}}{2}} \nu^{\gamma-1} + r^{\frac{1}{2}} \right] \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}. \end{aligned}$$

for $u, u_1, u_2 \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$, where we set

$$\delta := 1 + \frac{d}{4}(1 - \alpha), \quad \tilde{\delta} := 1 + \frac{d}{2}(1 - \gamma).$$

Note that replacing the integer n by $\nu > 0$ in the cutoff function does not change the estimates at all. Since we have $\delta = 0$ or $\tilde{\delta} = 0$ by the assumption, we cannot ensure that K_1^ν is a contraction by taking r small enough. But if we choose ν and r sufficiently small, we get a unique fixed point $u_1 \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)$ of K_1^ν .

By the definition of the truncation function φ_ν in (3.2), u_1 is a solution of the original equation, as long as $\|u_1\|_{L^q(0,t;L^q)} + \|u_1\|_{L^{q_1}(0,t;L^{p_1})} \leq \nu$ for

$$p_1 := \begin{cases} 2\gamma, & \alpha = 1 + \frac{4}{d}, \\ \alpha + 1, & \gamma = 1 + \frac{2}{d}, \end{cases}$$

and $q_1 > 2$ such that (p_1, q_1) is a Strichartz pair. Hence, the pair (u_1, τ_1) with

$$\tau_1 := \inf \{t \geq 0 : \|u_1\|_{L^q(0,t;L^q)} + \|u_1\|_{L^{q_1}(0,t;L^{p_1})} \geq \nu\} \wedge r$$

is a local mild solution of (1.1).

Step 2. Next, we define the operator

$$K_2^\nu u := U(\cdot)u_1(\tau_1) + K_{det}^\nu u + K_{Strat}^\nu u + K_{stoch,2}^\nu u$$

with

$$K_{stoch,2}^\nu u(t) := -i \int_0^t U(t-s) [\varphi_n(u, s) B_1(|u(s)|^{\gamma-1} u(s)) + B_2 u(s)] dW^{\tau_1}(s)$$

and as above, we derive the estimates

$$\begin{aligned} \|K_2^\nu u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \|u_1(\tau_1)\|_{L^2(\mathbb{R}^d)} + (2\nu)^\alpha r^\delta + (2\nu)^{2\gamma-1} r^{\tilde{\delta}} + r^{\frac{\tilde{\delta}}{2}} (2\nu)^\gamma + \left(r + r^{\frac{1}{2}}\right) \|u\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} \\ \|K_2^\nu(u_1) - K_2^\nu(u_2)\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)} &\lesssim \left[(2^{\alpha+1} + 4^{\alpha-1}) r^\delta \nu^{\alpha-1} + (2^{2\gamma} + 4^{2(\gamma-1)}) r^{\tilde{\delta}} \nu^{2(\gamma-1)} + r \right. \\ &\quad \left. + (4^{\gamma-1} + 2^{\gamma+1}) r^{\frac{\tilde{\delta}}{2}} \nu^{\gamma-1} + r^{\frac{1}{2}} \right] \|u_1 - u_2\|_{\mathbb{M}_{\mathbb{F}}^p(\Omega, E_r)}. \end{aligned}$$

for $u, u_1, u_2 \in \mathbb{M}_{\mathbb{F}\tau_1}^p(\Omega, E_r)$. We get a unique fixed point $\tilde{u}_2 \in \mathbb{M}_{\mathbb{F}\tau_1}^p(\Omega, E_r)$ of K_2^ν and define

$$\tilde{\tau}_2 := \inf \{t \geq 0 : \|u_2\|_{L^q(0,t;L^q)} + \|u_2\|_{L^{q_1}(0,t;L^{p_1})} \geq \nu\} \wedge r$$

and $\tau_2 := \tau_1 + \tilde{\tau}_2$. Analogously to the proof of Proposition 3.3, one can show using (2.4), that the pair (u_2, τ_2) with

$$u_2(t) := \begin{cases} u_1(t), & t \in [0, \tau_1], \\ \tilde{u}_2(t - \tau_1), & t \in [\tau_1, \tau_2], \end{cases}$$

defines a local mild solution of (1.1). Iterating this procedure yields a sequence $(u_n, \tau_n)_{n \in \mathbb{N}}$ and with $\tau_\infty := \sup_{n \in \mathbb{N}} \tau_n$ and $\tau_0 = 0$, we conclude that

$$u(t) := \mathbf{1}_{\{t=0\}} u_0 + \sum_{n=1}^{\infty} u_n(t) \mathbf{1}_{(\tau_{n-1}, \tau_n]}(t) \quad \text{on } \{t \leq \tau_\infty\},$$

the triple $(u, (\tau_n)_{n \in \mathbb{N}}, \tau_\infty)$ is a local mild solution in the sense of Definition 2.5.

Step 3. In order to show uniqueness, we take two local mild solutions $(u_1, (\sigma_{1,n})_{n \in \mathbb{N}}, \sigma_1)$ and $(u_2, (\sigma_{2,n})_{n \in \mathbb{N}}, \sigma_2)$ and set

$$Z_{a,b}(u) := \|u\|_{L^q(a,b;L^q)} + \|u\|_{L^{q_1}(a,b;L^{p_1})}$$

for $0 \leq a < b \leq T$. Moreover, we inductively define

$$\mu_1 := \inf \{t \in [0, \sigma_1) : Z_{0,t}(u_1) \geq \nu\} \wedge \inf \{t \in [0, \sigma_2) : Z_{0,t}(u_2) \geq \nu\} \wedge \sigma_1 \wedge \sigma_2$$

and

$$\mu_{n+1} := \inf \{t \in [\mu_n, \sigma_1) : Z_{\mu_n,t}(u_1) \geq \nu\} \wedge \inf \{t \in [\mu_n, \sigma_2) : Z_{\mu_n,t}(u_2) \geq \nu\} \wedge \sigma_1 \wedge \sigma_2.$$

The uniqueness from the first step and $\varphi_\nu(u_1, t) = 1 = \varphi_\nu(u_2, t)$ almost surely on $\{t \leq \mu_1\}$ yield $u_1(t) = u_2(t)$ almost surely on $\{t < \sigma_1 \wedge \sigma_2\} \cap \{t \leq \mu_1\}$. By an iteration procedure as above, this can be extended to $\{t < \sigma_1 \wedge \sigma_2\} \cap \{t \leq \mu_n\}$ for all $n \in \mathbb{N}$.

In order to show, that $\mu_n \rightarrow \sigma_1 \wedge \sigma_2$ as $n \rightarrow \infty$, it is sufficient that for all $m \in \mathbb{N}$ and almost all $\omega \in \Omega$ there is $n = n(\omega)$ with $\mu_{n(\omega)}(\omega) \geq \sigma_{1,m}(\omega) \wedge \sigma_{2,m}(\omega)$. Assume the opposite, i.e. there is $m \in \mathbb{N}$ with

$$\mathbb{P}(\mu_n < \sigma_{1,m} \wedge \sigma_{2,m} \quad \forall n \in \mathbb{N}) > 0.$$

By the definition of μ_{n+1} , we get on each interval $[\mu_n, \mu_{n+1}]$ either $Z_{\mu_n, \mu_{n+1}}(u_1) \geq \nu$ or $Z_{\mu_n, \mu_{n+1}}(u_2) \geq \nu$ with positive probability. Without loss of generality, we assume that there is a subsequence $(\mu_{n_k})_{k \in \mathbb{N}}$ with

$$\mathbb{P}(Z_{\mu_{n_k}, \mu_{n_k+1}}(u_1) \geq \nu \quad \forall k \in \mathbb{N}) > 0$$

and therefore

$$\|u_1\|_{L^q(0, \sigma_{1,m}; L^q)} + \|u_1\|_{L^{q_1}(0, \sigma_{1,m}; L^{p_1})} \geq \sum_{k=1}^{\infty} \left(\|u_1\|_{L^q(\mu_{n_k}, \mu_{n_k+1}; L^q)} + \|u_1\|_{L^{q_1}(\mu_{n_k}, \mu_{n_k+1}; L^{p_1})} \right) = \infty$$

which is infinite with positive probability. This is a contradiction, since both $\|u_1\|_{L^q(0, \sigma_{1,m}; L^q)}$ and $\|u_1\|_{L^{q_1}(0, \sigma_{1,m}; L^{p_1})}$ are almost surely finite by $u_1 \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0, \sigma_1)})$. \square

We close this section with a remark on possible slight generalizations of Theorem 1.1 a) and comment on the transfer of our method to the energy space $H^1(\mathbb{R}^d)$.

Remark 3.7. In the proof of local wellposedness, we did not use the special structure of the terms B_1, B_2 and

$$\mu_1 := -\frac{1}{2} \sum_{m=1}^{\infty} |e_m|^2, \quad \mu_2 := -\frac{1}{2} \sum_{m=1}^{\infty} B_m^* B_m. \quad (3.14)$$

In fact, we only used $B_1, B_2 \in \mathcal{L}(L^2(\mathbb{R}^d), \text{HS}(Y, L^2(\mathbb{R}^d)))$, $\mu_1 \in \mathcal{L}(L^2(\mathbb{R}^d)) \cap \mathcal{L}(L^{2\gamma}(\mathbb{R}^d))$ and $\mu_2 \in \mathcal{L}(L^2(\mathbb{R}^d))$. But since (3.14) is motivated by the Stratonovich noise and will be important for the global existence in the following section, we decided to start with it from the beginning.

A generalization of the result from Theorem 1.1 from deterministic initial values $u_0 \in L^2(\mathbb{R}^d)$ to $u_0 \in L^q(\Omega, \mathcal{F}_0; L^2(\mathbb{R}^d))$ is straightforward. By the standard localization technique (see e.g. [vNVW08]), a further generalization to \mathcal{F}_0 -measurable $u_0 : \Omega \rightarrow L^2(\mathbb{R}^d)$ can be done by another localization procedure if one relaxes the condition $u \in \mathbb{M}_{\mathbb{F}}^p(\Omega, E_{[0,\tau)})$ from definition 2.5 to $u \in \mathbb{M}_{\mathbb{F}}^0(\Omega, E_{[0,\tau)})$, i.e. u is a continuous \mathbb{F} -adapted process in $L^2(\mathbb{R}^d)$ with

$$\sup_{t \in [0, \tau]} \|u(t)\|_{L^2}^p + \|u\|_{Y_\tau}^p < \infty \quad \text{a.s.}$$

For the sake of simplicity, we decided to restrict ourselves to deterministic initial values.

Remark 3.8. Barbu, Röckner and Zhang, [BRZ16], and de Bouard and Debussche, [dBD03], also applied their strategy to construct solutions also in $H^1(\mathbb{R}^d)$. In contrast to the L^2 -case, the pathwise approach has a true advantage here, since it allows to adapt the deterministic fixed point argument in a ball of $L^\infty H^1 \cap L^q W^{1, \alpha+1}$ equipped with the metric from $L^\infty L^2 \cap L^q L^{\alpha+1}$. Therefore, [BRZ16] obtain local wellposedness for all H^1 -subcritical exponents $\alpha \in (1, 1 + \frac{4}{(d-2)_+})$ and a blow-up criterium involving the H^1 -norm in the case of linear multiplicative noise.

Of course, it is also possible to deal with the H^1 -problem with the method from the present paper, since the deterministic and stochastic Strichartz estimates are also true in $H^1(\mathbb{R}^d)$. In this way, one can treat nonlinearities of degree

$$\alpha \in (2, 1 + \frac{4}{(d-2)_+}), \quad \gamma \in \{1\} \cup (2, 1 + \frac{2}{(d-2)_+})$$

and weaken the regularity assumptions on the noise from [BRZ16] significantly to

$$\sum_{m=1}^{\infty} \|e_m\|_{W^{1, \infty}}^2 < \infty. \quad (3.15)$$

Unfortunately, the use of the truncated equation cannot be combined with two different norms for the invariance and the contraction estimate. The restriction to $\alpha > 2$ comes from the fact, that proving the contraction in the full norm of $L^\infty H^1 \cap L^q W^{1, \alpha+1}$ requires twice continuous Fréchet differentiability of the nonlinear terms in the sense of Lemma 3.1. In view of the applications, such a restriction is not too bad, since the main interest lies in the cubic case. This the advantage of the H^1 -framework, since $\alpha = 3$ is H^1 -subcritical for $d = 1, 2, 3$, whereas in L^2 it is subcritical for $d = 1$ and critical $d = 2$.

4. GLOBAL WELLPOSEDNESS FOR LINEAR MULTIPLICATIVE NOISE

In this section, we limit ourselves to the subcritical case with linear noise which corresponds to $\alpha \in (1, 1 + \frac{4}{d})$, $B_1 = 0$ and $\mu_1 = 0$ in (2.1). In the following, we abbreviate $B := B_2$ and $\mu := \mu_2$. Having established local results, the next goal is to get global wellposedness. The first ingredient is an estimate of the L^2 -norm of the solutions to the equation (3.1).

Proposition 4.1. *Let $\alpha \in (1, 1 + \frac{4}{d})$, $B_1 = 0$ and $\mu_1 = 0$. Let $n \in \mathbb{N}$ and u_n be the global mild solution of (3.1) from Proposition 3.3. Then, we have*

$$\|u_n(t)\|_{L^2(\mathbb{R}^d)}^2 = \|u_0\|_{L^2(\mathbb{R}^d)}^2 - 2 \int_0^t \operatorname{Re} (u_n(s), iBu_n(s)dW(s))_{L^2}, \quad t \in [0, T].$$

almost surely. Moreover, for all $p \in [1, \infty)$, there is a constant $D_p = D_p(T, \|u_0\|_{L^2}) > 0$ independent of n with

$$\mathbb{E} \left[\sup_{t \in [0, T]} \|u_n(t)\|_{L^2}^p \right] \leq D_p. \quad (4.1)$$

Note that the estimate (4.1) for $p = 2$ previously occurred in [BRZ14b] and in the special case of Stratonovich noise with selfadjoint operators B_m , $m \in \mathbb{N}$, (4.1) simplifies to $\|u_n(t)\|_{L^2} = \|u_0\|_{L^2}$ almost surely for all $t \in [0, T]$. This generalizes the L^2 -conservation of the NLS, see [LP14], equation (6.2), to the stochastic setting.

Proof. Step 1. It is well known that the mild equation is equivalent to

$$u_n(t) = u_0 + \int_0^t [i\Delta u_n(s) - i\lambda\varphi(u_n, s)|u_n(s)|^{\alpha-1}u_n(s) + \mu(u_n(s))] ds - i \int_0^t Bu_n(s)dW(s) \quad (4.2)$$

almost surely as an equation in $H^{-2}(\mathbb{R}^d)$. We formally apply Ito's formula to the Itô process from (4.2) and the function $\mathcal{M} : L^2(\mathbb{R}^d) \rightarrow \mathbb{R}$ defined by $\mathcal{M}(v) := \|v\|_{L^2}^2$, which is twice continuously Fréchet-differentiable with

$$\mathcal{M}'[v]h_1 = 2 \operatorname{Re} (v, h_1)_{L^2}, \quad \mathcal{M}''[v] [h_1, h_2] = 2 \operatorname{Re} (h_1, h_2)_{L^2}$$

for $v, h_1, h_2 \in L^2(\mathbb{R}^d)$. This yields

$$\begin{aligned} \|u_n(t)\|_{L^2}^2 &= \|u_0\|_{L^2}^2 + 2 \int_0^t \operatorname{Re} (u_n(s), i\Delta u_n(s) - i\lambda\varphi(u_n, s)|u_n(s)|^{\alpha-1}u_n(s) + \mu(u_n(s)))_{L^2} ds \\ &\quad - 2 \int_0^t \operatorname{Re} (u_n(s), iBu_n(s)dW(s))_{L^2} + \sum_{m=1}^{\infty} \int_0^t \|B_m u_n(s)\|_{L^2}^2 ds \end{aligned} \quad (4.3)$$

almost surely in $[0, T]$ and using the formal identities

$$\operatorname{Re} (u_n, i\Delta u_n)_{L^2} = 0, \quad \operatorname{Re} (u_n, i\varphi(u_n)|u_n|^{\alpha-1}u_n)_{L^2} = 0,$$

and

$$2 \operatorname{Re} (u_n, \mu(u_n))_{L^2} = - \sum_{m=1}^{\infty} (u_n, B_m^* B_m u_n)_{L^2} = - \sum_{m=1}^{\infty} \|B_m u_n\|_{L^2}^2,$$

we obtain the first assertion.

The calculation from above can be made rigorous by a regularization procedure via Yosida approximations $R_\nu := \nu(\nu - \Delta)^{-1}$ for $\nu > 0$ and a limit process $\nu \rightarrow \infty$ using the properties $R_\nu \in \mathcal{L}(H^s(\mathbb{R}^d), H^{s+2}(\mathbb{R}^d))$ for $s \in \mathbb{R}$ and

$$\begin{aligned} R_\nu f &\rightarrow f \quad \text{in } E, \quad \nu \rightarrow \infty, \quad f \in E \\ \|R_\nu\|_{\mathcal{L}(E)} &\leq 1, \end{aligned} \quad (4.4)$$

for $E = H^s(\mathbb{R}^d)$, $s \in \mathbb{R}$, and $E = L^p(\mathbb{R}^d)$, $1 < p < \infty$.

Step 2. The estimate (4.1) follows from Step 1 by an application of the Burkholder-Davis-Gundy inequality to the stochastic integral and a Gronwall type argument. For more details, we refer the reader to [BRZ14b], Lemma 4.3. Note that they prove (4.1) only for $p = 2$, but one can generalize this by using higher moments in the Burkholder-Davis-Gundy inequality. \square

In order to get global existence, we adapt an argument by de Bouard and Debussche, see [dBD99], Proposition 4.1, to our setting.

Proposition 4.2. *Let $\alpha \in (1, 1 + \frac{4}{d})$, $B_1 = 0$ and $\mu_1 = 0$. Let $(u_n)_{n \in \mathbb{N}}$ be the sequence of solutions to (3.1) from Proposition 3.4 and*

$$\tau_n := \inf \{ t \geq 0 : \|u_n\|_{L^q(0,t;L^{\alpha+1})} + \|u_n\|_{L^{\tilde{q}}(0,t;L^{2\gamma})} \geq n \} \wedge T, \quad n \in \mathbb{N}.$$

Then, we have

$$\mathbb{P} \left(\bigcup_{n \in \mathbb{N}} \{ \tau_n = T \} \right) = 1.$$

In particular, the pair (u, τ_∞) is a global mild solution of (2.1).

Proof. First, we recall some notions from the previous section. The exponent $q \in (2, \infty)$ is fixed according to

$$\frac{2}{q} + \frac{d}{\alpha + 1} = \frac{d}{2} \quad (4.5)$$

and we set

$$Y_r := L^q(0, r; L^{\alpha+1}(\mathbb{R}^d)), \quad E_r := Y_r \cap C([0, r], L^2(\mathbb{R}^d)), \quad r > 0.$$

Step 1. Let $T > 0$. As a first step, we want to prove, that there is a constant $C = C(\|u_0\|_{L^2}, T) > 0$ such that

$$\sup_{n \in \mathbb{N}} \mathbb{E} \|u_n\|_{Y_T} \leq C.$$

We fix $n \in \mathbb{N}$ and recall that u_n has the representation

$$u_n = U(\cdot)u_0 + K_{det}^n u_n + K_{Strat}^n u_n + K_{Stoch}^n u_n \quad \text{in } M_{\mathbb{F}}^p(\Omega, E_T).$$

We fix a path $\omega \in \Omega$ and $\sigma_n(\omega) \in [0, T]$ to be chosen later. Let $\delta := 1 - \frac{d}{4}(1 - \alpha)$. Then, we apply the deterministic Strichartz inequalities from Proposition 2.2 to estimate K_{det} and K_{Strat} (compare the proof of Proposition 3.3) and obtain

$$\begin{aligned} \|u_n\|_{Y_{\sigma_n}} &\leq C\|u_0\|_{L^2} + C\sigma_n^\delta \|u_n\|_{Y_{\sigma_n}}^\alpha + C\|u_n\|_{L^1(0, \sigma_n, L^2)} \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 + \|K_{Stoch} u_n\|_{Y_{\sigma_n}} \\ &\leq K_n + C\sigma_n^\delta \|u_n\|_{Y_{\sigma_n}}^\alpha \end{aligned} \quad (4.6)$$

where K_n is defined by

$$K_n := C\|u_n\|_{L^\infty(0, T; L^2)} \left(1 + T \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 \right) + \|K_{Stoch} u_n\|_{Y_T}.$$

We conclude

$$\frac{\|u_n\|_{Y_{\sigma_n}}}{K_n} \leq 1 + C\sigma_n^\delta K_n^{\alpha-1} \left(\frac{\|u_n\|_{Y_{\sigma_n}}}{K_n} \right)^\alpha$$

Now, the following fact

$$\forall x \geq 0 \exists c_1 \leq 2, c_2 > c_1 : \quad x \leq 1 + \frac{x^\alpha}{2^{\alpha+1}} \quad \Rightarrow \quad x \leq c_1 \quad \text{or} \quad x \geq c_2. \quad (4.7)$$

from elementary calculus yields

$$\|u_n\|_{Y_{\sigma_n}} \leq 2c_1 \leq 2K_n,$$

if we choose σ_n according to $C\sigma_n^\delta K_n^{\alpha-1} \leq \frac{1}{2^{\alpha+1}}$, which is fulfilled by

$$\sigma_n = C^{-\frac{1}{\delta}} (2^{\alpha+1} K_n^{\alpha-1})^{-\frac{1}{\delta}} \wedge T.$$

Note that the second alternative in (4.7) can be excluded because of $\|u_n\|_{Y_0} = 0$ and the continuity of the map $t \mapsto \|u_n\|_{Y_t}$. Next, we decompose $\Omega = \Omega_1 \cup \Omega_2$ with

$$\Omega_1 := \left\{ C^{-\frac{1}{\delta}} (2^{\alpha+1} K_n^{\alpha-1})^{-\frac{1}{\delta}} < T \right\}, \quad \Omega_2 := \left\{ C^{-\frac{1}{\delta}} (2^{\alpha+1} K_n^{\alpha-1})^{-\frac{1}{\delta}} \geq T \right\}.$$

Fix $\omega \in \Omega_1$ and define $N := \lfloor \frac{T}{\sigma_n} \rfloor$. Using the abbreviation

$$Y_j := L^q(j\sigma_n, (j+1)\sigma_n; L^{\alpha+1}(\mathbb{R}^d)), \quad j = 0, \dots, N,$$

we get

$$\begin{aligned} \|u_n\|_{Y_j} &\leq C\|u_n(j\sigma_n)\|_{L^2} + C\sigma_n^\delta \|u_n\|_{Y_j}^\alpha + CT\|u_n\|_{L^\infty(j\sigma_n, (j+1)\sigma_n; L^2)} \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2 + \|K_{Stoch}u_n\|_{Y_j} \\ &\leq K_n + C\sigma_n^\delta \|u_n\|_{Y_j}^\alpha \end{aligned}$$

for all $j = 0, \dots, N$ by analogous estimates as in (4.6) and thus again $\|u_n\|_{Y_j} \leq 2K_n$. We conclude

$$\|u_n\|_{Y_T} \leq \sum_{j=0}^N \|u_n\|_{Y_j} \leq 2(N+1)K_n \leq 2\left(\frac{T}{\sigma_n} + 1\right)K_n \lesssim 2K_n + 2TK_n^{\frac{\alpha-1}{\delta}+1}. \quad (4.8)$$

Since we have $\|u_n\|_{Y_T} \leq 2K_n$ on Ω_2 , the estimate (4.8) holds almost surely. Then, we integrate over Ω to obtain

$$\|u_n\|_{L^1(\Omega, Y_T)} \lesssim 2\mathbb{E}[K_n] + 2T\mathbb{E}\left[K_n^{\frac{\alpha-1}{\delta}+1}\right].$$

For the first term, we get

$$\begin{aligned} \mathbb{E}[K_n] &\leq C\mathbb{E}\|u_n\|_{L^\infty(0, T; L^2)} \left(1 + T \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2\right) + (\mathbb{E}\|K_{Stoch}u_n\|_{Y_T}^2)^{\frac{1}{2}} \\ &\leq CD_2 \left(1 + T \sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2\right) + T^{\frac{1}{2}} D_2 \left(\sum_{m=1}^{\infty} \|B_m\|_{\mathcal{L}(L^2)}^2\right)^{\frac{1}{2}}, \end{aligned} \quad (4.9)$$

whereas for the second one, we write

$$\mathbb{E}\left[K_n^{\frac{\alpha-1}{\delta}+1}\right] \lesssim \mathbb{E}\left[\|u_n\|_{L^\infty(0, T; L^2)}^{\frac{\alpha-1}{\delta}+1}\right] + \mathbb{E}\left[\|K_{Stoch}u_n\|_{Y_T}^{\frac{\alpha-1}{\delta}+1}\right]$$

and apply Proposition 2.3 and Hölder's inequality in time as well as Proposition 4.1 for

$$\mathbb{E}\left[\|K_{Stoch}u_n\|_{Y_T}^{\frac{\alpha-1}{\delta}+1}\right] \lesssim \mathbb{E}\left[\|u_n\|_{L^2(0, T; L^2)}^{\frac{\alpha-1}{\delta}+1}\right] \leq T^{\frac{\alpha-1}{2\delta}+\frac{1}{2}} \mathbb{E}\left[\|u_n\|_{L^\infty(0, T; L^2)}^{\frac{\alpha-1}{\delta}+1}\right] \leq T^{\frac{\alpha-1}{2\delta}+\frac{1}{2}} D_{\frac{\alpha-1}{\delta}+1}. \quad (4.10)$$

Hence, we have proved

$$\sup_{n \in \mathbb{N}} \mathbb{E} \|u_n\|_{Y_T} \leq C(\|u_0\|_{L^2}, T, \alpha, d). \quad (4.11)$$

Step 2. Recall $\tau_\infty := \sup_{n \in \mathbb{N}} \tau_n$. The exponent γ appears in τ_n as well as in the truncation function φ_n , but it is arbitrary since the nonlinear part of the noise vanishes due to $\mu_1 = B_2 = 0$. It is pragmatic to set $\gamma = \frac{\alpha+1}{2}$ in order to get

$$\tau_n = \inf\{t \in [0, T] : 2\|u_n\|_{Y_t} \geq n\}$$

and by the Tschebycheff inequality and (4.11)

$$\mathbb{P}(\tau_n = T) = \mathbb{P}(\|u_n\|_{Y_{\sigma_n}} \leq n) \geq 1 - \frac{2C}{n}.$$

Using the continuity of the measure, we conclude

$$\mathbb{P}(\tau_\infty = T) \geq \mathbb{P}\left(\bigcup_{n \in \mathbb{N}} \{\tau_n = T\}\right) = \lim_{n \rightarrow \infty} \mathbb{P}(\tau_n = T) = 1.$$

□

Remark 4.3. We comment on the cases, which have been excluded for the global existence result in Proposition 4.2. Because of the Stratonovich structure of the equation, a similar result as in Proposition 4.1 is also possible for real valued coefficients e_m , $m \in \mathbb{N}$, of the nonlinear part of the noise. In fact, one gets

$$\|u_n(t)\|_{L^2} \leq \|u_0\|_{L^2}, \quad \text{a.s. for } t \in [0, T].$$

Unfortunately, the proof of Proposition 4.2 cannot be generalized to nonlinear noise, since it is based on the estimate (4.10) of the stochastic convolution by the moments of $\|u_n\|_{L^\infty(0, T, L^2)}$, which is not true for $B_1 \neq 0$. Moreover, the proof heavily relies on $\delta > 0$. Therefore, this strategy cannot be applied to the critical case $\alpha = 1 + \frac{4}{d}$, where we have $\delta = 0$. But global existence cannot be expected in this case, anyway, since there are blow-up examples in the deterministic setting for the focusing nonlinearity, see [Mer93].

Acknowledgement: The author gratefully acknowledges financial support by the Deutsche Forschungsgemeinschaft (DFG) through CRC 1173.

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